

Figure 1

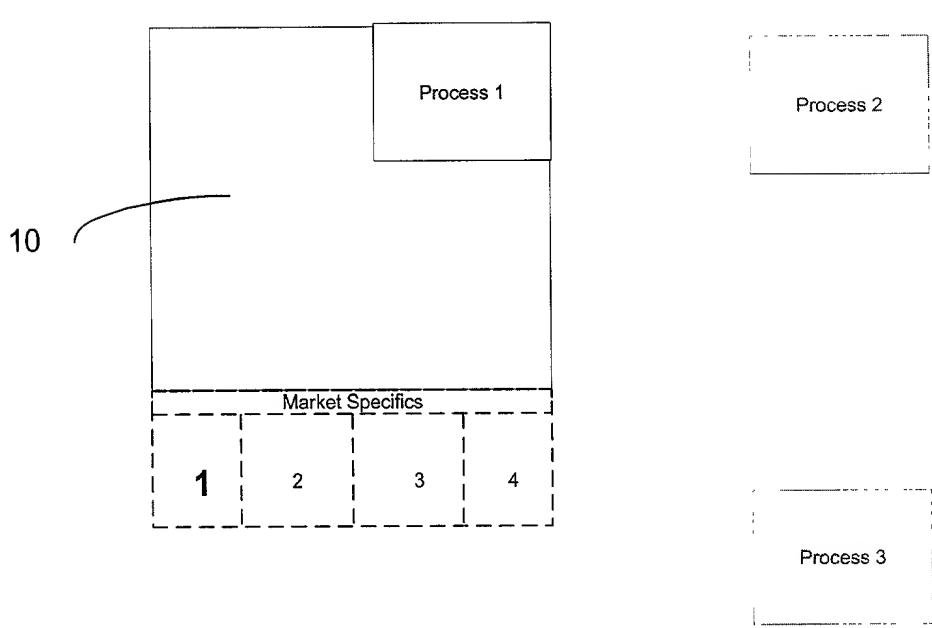


Figure 2

Administration Tool

File View Server Look'n'feel Help

Order Tracker Algorithm Configuration Server Monitor

New Expand all Collapse ... Details Fire event Suspend Resume Cancel

all

ID	Created	Tag	Algorithm/Type	Side	Instrum	Price	Quantity	Executed	To execute	% Com.,	Susp
cipher-46	08 57 56		TWWAP	Buy	AXP	200000.0	63361.0	136649.0	31.68	<input type="checkbox"/>	
360	10 51 56	MarketMaking-66	Limit	Buy	AXP	50 3125	2823.0	523.0	2300.0	18.53	<input type="checkbox"/>
420	09 07:30		TWWAP	Buy	BUD	88470.0	21838.0	66632.0	24.68	<input type="checkbox"/>	
10640 10 51:40	MarketMaking-48	Limit	Buy	BUD	78 875	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>	
440	09 08 38		TWWAP	Buy	MO	247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>	
10460 10 49:12	MarketMaking-40	Limit	Buy	MO	28 1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>	
460	09 09:30		TWWAP	Buy	UNH	45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>	
10660 10 51:50	MarketMaking-57	Limit	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>	
490											
700	09 19 09		TWWAP	Sell	C	230130.0	72781.0	157349.0	31.63	<input type="checkbox"/>	
10520 10 50:00	MarketMaking-68	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
720	09 19:55		TWWAP	Sell	C	230100.0	74454.0	155646.0	32.36	<input type="checkbox"/>	
10530 10 50,00	MarketMaking-69	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
850	09.22:18		TWWAP	Buy	XOM	136000.0	3715.0	9885.0	27.32	<input type="checkbox"/>	
950	09 23:54		TWWAP	Buy	NOK	188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>	
920	09 23:58		TWWAP	Buy	HON	180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>	
10690 10 51:58	MarketMaking-56	Limit	Buy	HON	53 375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>	
10710 10 52:29	MarketMaking-57	Limit	Buy	HON	53 4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>	

Figure 3

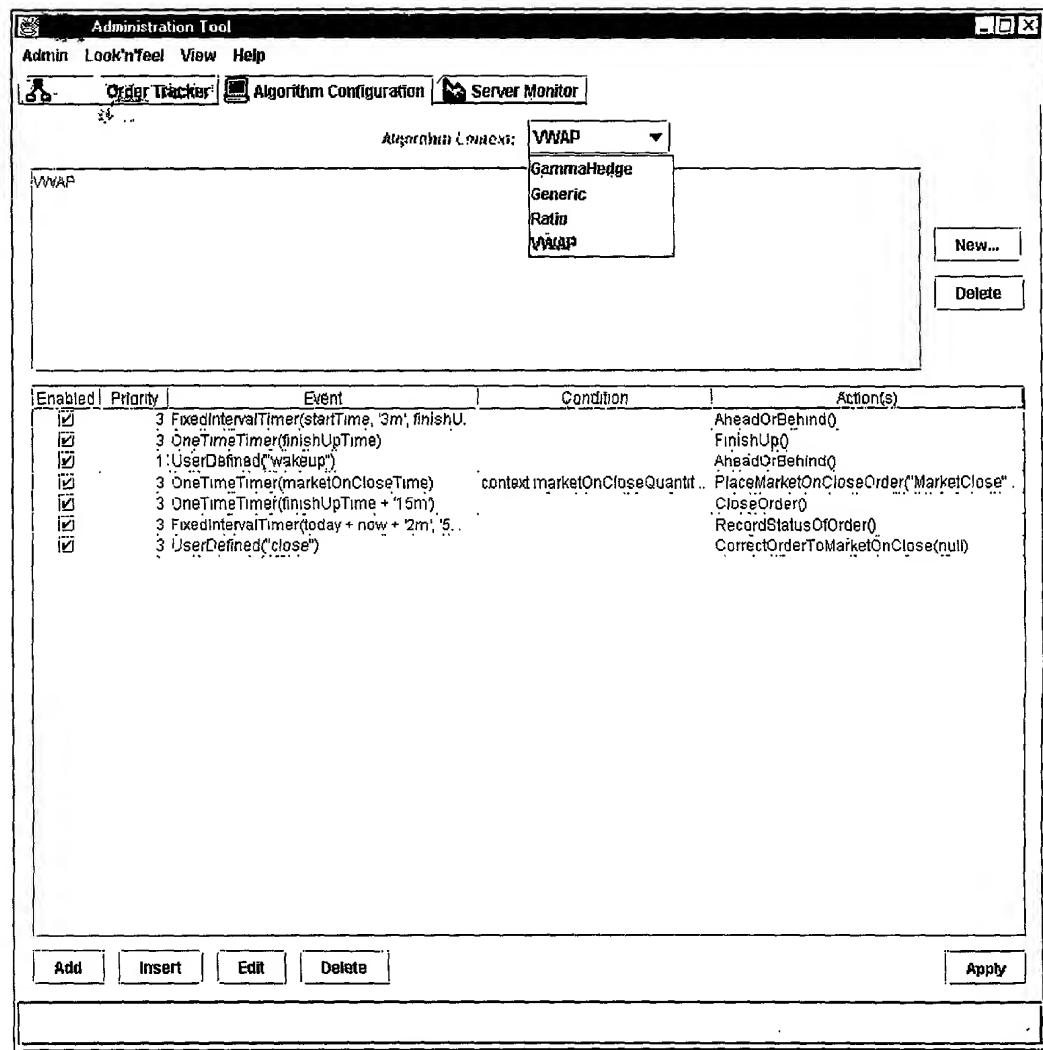


Figure 4

Buy 150.000 PEP (VWAP Order cipher-64556671) Details

Current state

Property	Expression
currentAPS	35.8833
targetQuantityMax	33848.0
targetQuantityMin	25152.0
currentMarketVWAP	35.8833
targetQuantity	29500.0
targetExtantQuantity	32400.0

Past activity

Time	Id	AlgorithmType	Su..	Event	Action
12:56:14	cipher-6455	VWAP		RepetitiveTimer(0)	AheadOrBehind
12:58:14	cipher-6455	VWAP		RepetitiveTimer(0)	RecordStatusOfOrder
12:59:18	cipher-6455	VWAP		RepetitiveTimer(1)	AheadOrBehind
13:02:18	cipher-6455	VWAP		RepetitiveTimer(2)	AheadOrBehind
13:03:18	cipher-6455	VWAP		RepetitiveTimer(1)	RecordStatusOfOrder
13:05:21	cipher-6455	VWAP		RepetitiveTimer(3)	AheadOrBehind
13:08:18	cipher-6455	VWAP		RepetitiveTimer(2)	RecordStatusOfOrder
13:08:23	cipher-6455	VWAP		RepetitiveTimer(4)	AheadOrBehind

Future activity

Time	Id	AlgorithmType	Su..	Event	Action
13:47:52	cipher-6455	VWAP		RepetitiveTimer(17 (18/60))	AheadOrBehind
13:48:34	cipher-6455	VWAP		RepetitiveTimer(10 (11/30))	RecordStatusOfOrder
13:50:54	cipher-6455	VWAP		RepetitiveTimer(18 (19/60))	AheadOrBehind
13:53:36	cipher-6455	VWAP		RepetitiveTimer(11 (12/30))	RecordStatusOfOrder
13:53:56	cipher-6455	VWAP		RepetitiveTimer(19 (20/60))	AheadOrBehind
13:56:59	cipher-6455	VWAP		RepetitiveTimer(20 (21/60))	AheadOrBehind
13:58:38	cipher-6455	VWAP		RepetitiveTimer(12 (13/30))	RecordStatusOfOrder
14:00:01	cipher-6455	VWAP		RepetitiveTimer(21 (22/60))	AheadOrBehind

Refresh Ok

Figure 5

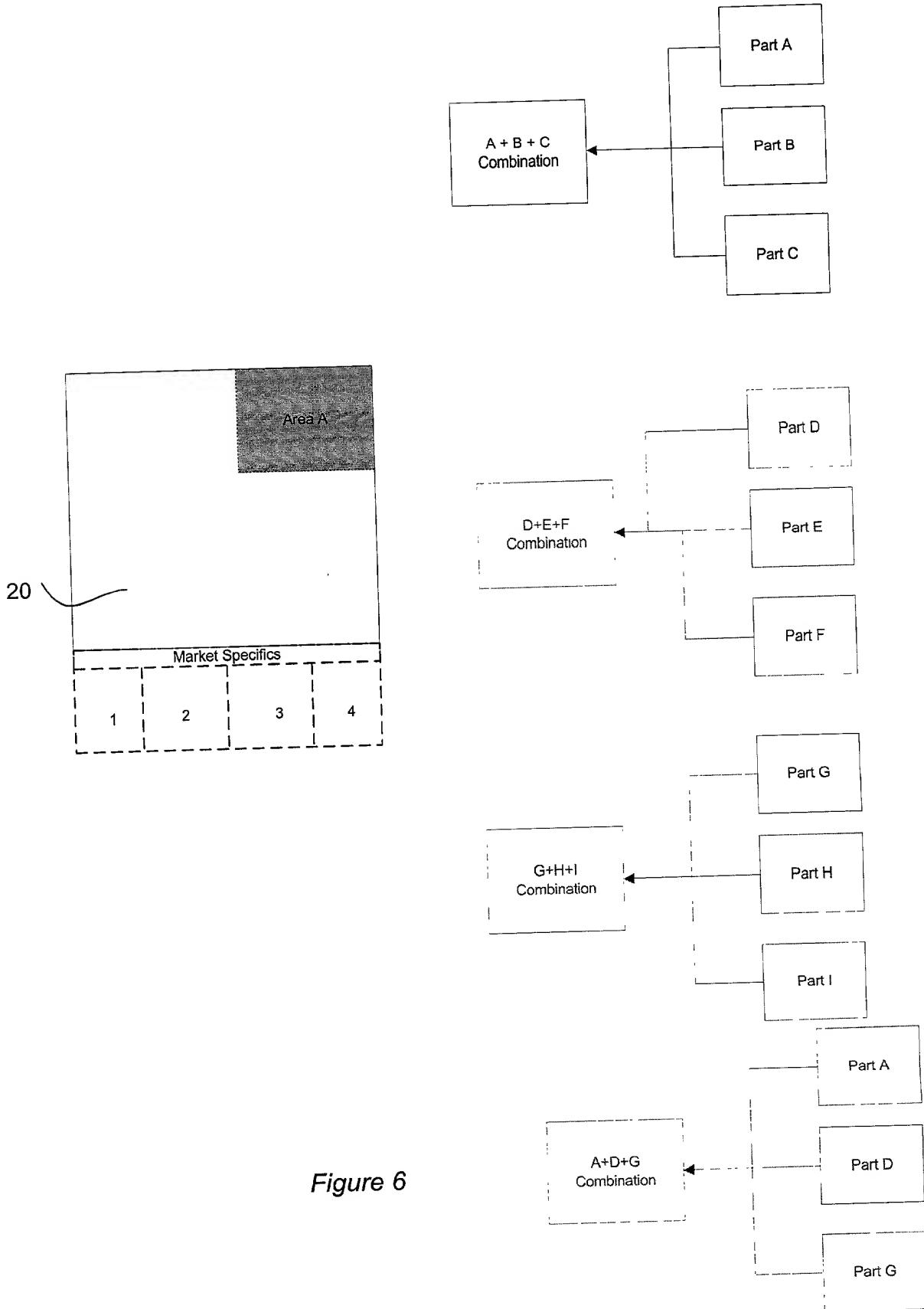


Figure 6

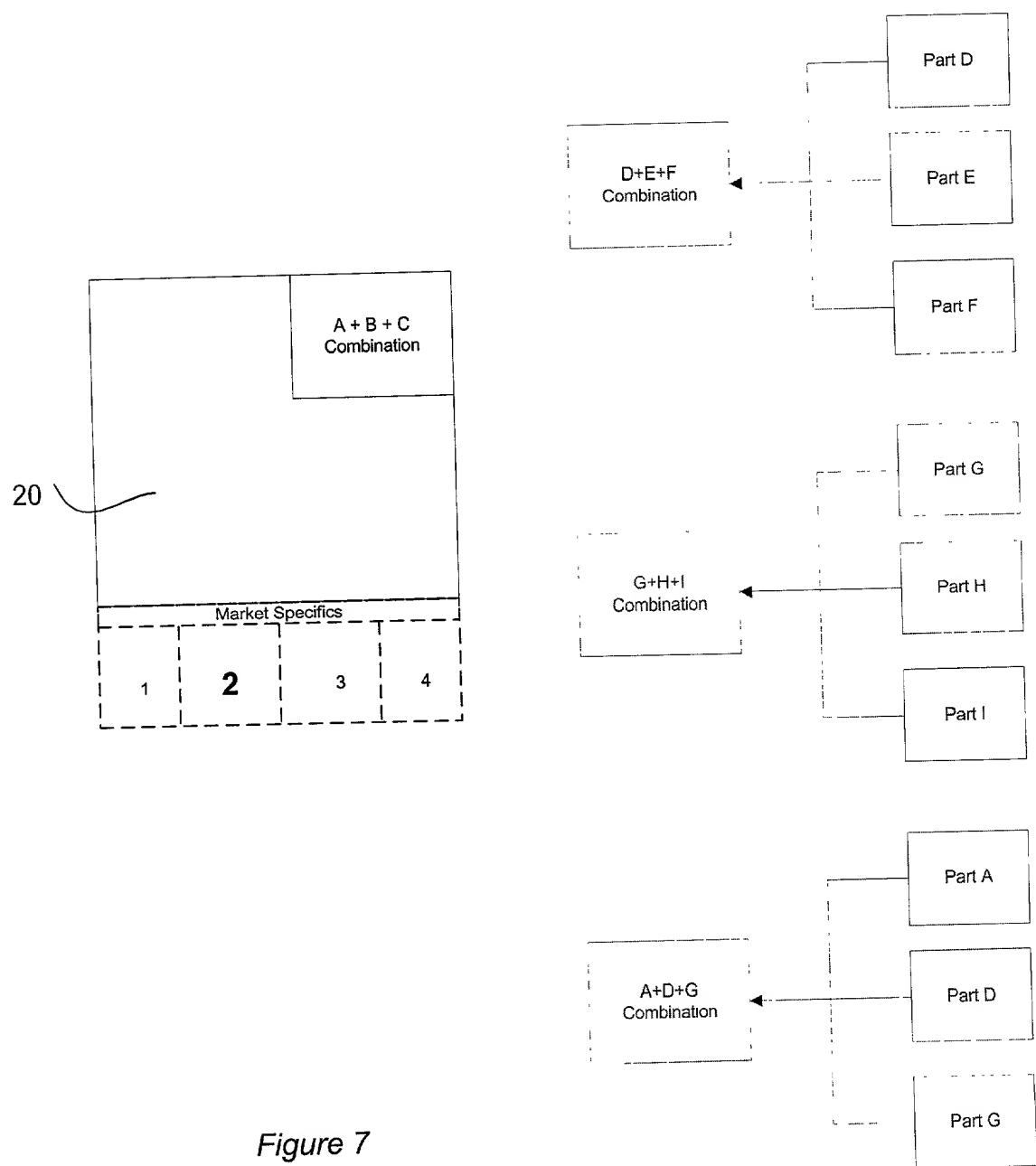


Figure 7

Figure 8

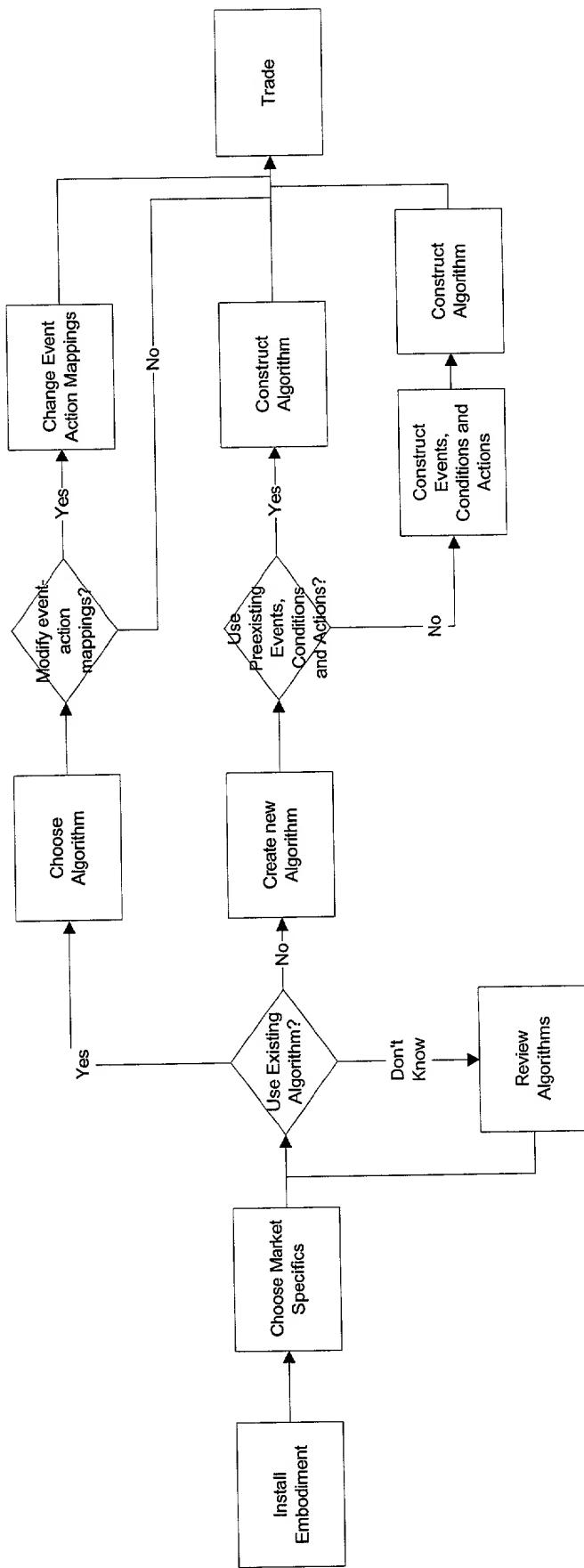


Figure 9

